

3/28/08 Dialog Search 09902880

Connecting via Winsock to Dialog

Logging in to Dialog

Trying 31060000009998...Open

DIALOG INFORMATION SERVICES

PLEASE LOGON:

ENTER PASSWORD:

Welcome to DIALOG

Dialog level 05.21.01D

Last logoff: 27mar08 23:08:08

Logon file405 28mar08 10:15:01

*** ANNOUNCEMENTS ***

"Thomson File Histories" are now available directly through Dialog in selected patent and trademark files. Combined with the comprehensive patent and trademark information on Dialog, file histories give you the most complete view of a patent or trademark and its history in one place. When searching in one of the patent and trademark databases, a link to an online order form is displayed in your search results, saving you time in obtaining the file histories you need. See HELP FILEHIST for more information about how to use the link and a list of files that contain the link.

The 2008 EMTREE Thesaurus has been added to EMBASE (Files 72, 73, 772, and 972)

RESUMED UPDATING

***File 156, ToxFile

***File 120, U.S. Copyrights

RELOADS COMPLETED

***Files 154 & 155, MEDLINE (annual reload)

***Files 72 & 73, EMBASE

FILES REMOVED

***Files 359,959,804, Chemical Economics Handbook

***Files 360,960, Specialty Chemicals Update Program

>>>For the latest news about Dialog products, services, content<<<
>>>and events, please visit What's New from Dialog at <<<
>>><http://www.dialog.com/whatsnew/>. You can find news about <<<
>>>a specific database by entering HELP NEWS <file number>. <<<
YTEXT is set ON as an alias for 15,16,148,160,275,621
KTEXT is set ON as an alias for 9,20,476,610,613,624,634,636,810,813
MTEXT is set ON as an alias for 2,35,65,77,99,233,256,278,474,475,583
STEXT is set ON as an alias for 623,473,47,635,570,PAPERSMJ,PAPERSEU
HTEXT is set ON as an alias for 625,268,626,267,139
FTEXT1 is set ON as an alias for 15,9,275,621,636,16,160,148
FTEXT2 is set ON as an alias for 610,810,476,624,634,20,47
BIB1 is set ON as an alias for 35,139,583,65,2,144,233,474,475,99
SUB26 is set ON as an alias for PAPERSEU, PAPERSMJ,570,635
SUB35 is set ON as an alias for 625,268,626,267,608

* * *

SYSTEM:HOME

Cost is in DialUnits

Menu System II: D2 version 1.8.0 term=ASCII

*** DIALOG HOMEBASE(SM) Main Menu ***

Information:

1. Announcements (new files, reloads, etc.)
2. Database, Rates, & Command Descriptions
3. Help in Choosing Databases for Your Topic
4. Customer Services (telephone assistance, training, seminars, etc.)
5. Product Descriptions

Connections:

6. DIALOG(R) Document Delivery
7. Data Star(R)

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/H = Help /L = Logoff /NOMENU = Command Mode

Enter an option number to view information or to connect to an online service. Enter a BEGIN command plus a file number to search a database (e.g., B1 for ERIC).

? b 410

28mar08 10:15:02 User264721 Session D29.1

\$0.00 0.271 DialUnits FileHomeBase

\$0.00 Estimated cost FileHomeBase

\$0.00 Estimated cost this search
\$0.00 Estimated total session cost 0.271 DialUnits

File 410:Dialog Comm.-of-Interest Newsletters 2007 /Jul
(c) 2008 Dialog

Set	Items	Description
? set hi %%%;set hi %%%		
HIGHLIGHT set on as "		
HIGHLIGHT set on as "		
? b YTEXT, KTEXT, MTEXT, STEXT, HTEXT, ftext1, ftext2, bib1, sub26, sub35		
>>> 77 does not exist		
>>> 233 does not exist		
>>>2 of the specified files are not available		
28mar08 10:15:41 User264721 Session D29.2		
\$0.00 0.117 DialUnits File410		
\$0.00 Estimated cost File410		
\$0.16 TELNET		
\$0.16 Estimated cost this search		
\$0.16 Estimated total session cost 0.388 DialUnits		

SYSTEM:OS - DIALOG OneSearch

File 15:ABI/Inform(R) 1971-2008/Mar 27
(c) 2008 ProQuest Info&Learning

File 16:Gale Group PROMT(R) 1990-2008/Mar 25
(c) 2008 The Gale Group

*File 16: Because of updating irregularities, the banner and the update (UD=) may vary.

File 148:Gale Group Trade & Industry DB 1976-2008/Mar 11
(c)2008 The Gale Group

*File 148: The CURRENT feature is not working in File 148.

See HELP NEWS148.

File 160:Gale Group PROMT(R) 1972-1989
(c) 1999 The Gale Group

File 275:Gale Group Computer DB(TM) 1983-2008/Mar 19
(c) 2008 The Gale Group

File 621:Gale Group New Prod.Annou.(R) 1985-2008/Mar 11
(c) 2008 The Gale Group

File 9:Business & Industry(R) Jul/1994-2008/Mar 26
(c) 2008 The Gale Group

File 20:Dialog Global Reporter 1997-2008/Mar 27
(c) 2008 Dialog

File 476:Financial Times Fulltext 1982-2008/Mar 27
(c) 2008 Financial Times Ltd

*File 476: This file will be removed from DIALOG on 1 April 2008. For

news and business information, use Dialog Newsroom.

File 610:Business Wire 1999-2008/Mar 18

(c) 2008 Business Wire.

*File 610: File 610 now contains data from 3/99 forward.

Archive data (1986-2/99) is available in File 810.

File 613:PR Newswire 1999-2008/Mar 28

(c) 2008 PR Newswire Association Inc

*File 613: File 613 now contains data from 5/99 forward.

Archive data (1987-4/99) is available in File 813.

File 624:McGraw-Hill Publications 1985-2008/Mar 28

(c) 2008 McGraw-Hill Co. Inc

*File 624: Homeland Security & Defense and 9 Platt energy journals added

Please see HELP NEWS624 for more

File 634:San Jose Mercury Jun 1985-2008/Mar 26

(c) 2008 San Jose Mercury News

File 636:Gale Group Newsletter DB(TM) 1987-2008/Mar 21

(c) 2008 The Gale Group

File 810:Business Wire 1986-1999/Feb 28

(c) 1999 Business Wire

File 813:PR Newswire 1987-1999/Apr 30

(c) 1999 PR Newswire Association Inc

File 2:INSPEC 1898-2008/Feb W4

(c) 2008 Institution of Electrical Engineers

File 35:Dissertation Abs Online 1861-2008/Nov

(c) 2008 ProQuest Info&Learning

File 65:Inside Conferences 1993-2008/Mar 27

(c) 2008 BLDSC all rts. reserv.

File 99:Wilson Appl. Sci & Tech Abs 1983-2008/Jan

(c) 2008 The HW Wilson Co.

File 256:TecInfoSource 82-2008/Jul

(c) 2008 Info.Sources Inc

File 278:Ei Compendex(R) 1970-2008/Mar W2

(c) 2008 Elsevier Eng. Info. Inc.

File 474:New York Times Abs 1969-2008/Mar 27

(c) 2008 The New York Times

File 475:Wall Street Journal Abs 1973-2008/Mar 27

(c) 2008 The New York Times

File 583:Gale Group Globalbase(TM) 1986-2002/Dec 13

(c) 2002 The Gale Group

*File 583: This file is no longer updating as of 12-13-2002.

File 623:Business Week 1985-2008/Mar 27

(c) 2008 The McGraw-Hill Companies Inc

File 473:Financial Times Abstracts 1998-2001/Apr 02

(c) 2001 The New York Times

*File 473: This file will be removed from DIALOG on 1 April 2008.

For news and business information, use Dialog Newsroom.

File 47:Gale Group Magazine DB(TM) 1959-2008/Mar 18
(c) 2008 The Gale group

File 635:Business Dateline(R) 1985-2008/Mar 25
(c) 2008 ProQuest Info&Learning

File 570:Gale Group MARS(R) 1984-2008/Mar 25
(c) 2008 The Gale Group

File 387:The Denver Post 1994-2008/Mar 26
(c) 2008 Denver Post

File 471:New York Times Fulltext 1980-2008/Apr 03
(c) 2008 The New York Times

File 492:Arizona Repub/Phoenix Gaz 19862002/Jan 06
(c) 2002 Phoenix Newspapers

*File 492: File 492 is closed (no longer updating). Use Newsroom, Files 989 and 990, for current records.

File 494:St LouisPost-Dispatch 1988-2008/Mar 27
(c) 2008 St Louis Post-Dispatch

File 631:Boston Globe 1980-2008/Mar 27
(c) 2008 Boston Globe

File 633:Phil.Inquirer 1983-2008/Mar 27
(c) 2008 Philadelphia Newspapers Inc

File 638:Newsday/New York Newsday 1987-2008/Mar 23
(c) 2008 Newsday Inc.

File 640:San Francisco Chronicle 1988-2008/Mar 26
(c) 2008 Chronicle Publ. Co.

File 641:Rocky Mountain News Jun 1989-2008/Mar 27
(c) 2008 Scripps Howard News

File 702:Miami Herald 1983-2008/Mar 18
(c) 2008 The Miami Herald Publishing Co.

File 703:USA Today 1989-2008/Mar 27
(c) 2008 USA Today

File 704:(Portland)The Oregonian 1989-2008/Mar 25
(c) 2008 The Oregonian

File 713:Atlanta J/Const. 1989-2008/Mar 27
(c) 2008 Atlanta Newspapers

File 714:(Baltimore) The Sun 1990-2008/Mar 26
(c) 2008 Baltimore Sun

File 715:Christian Sci.Mon. 1989-2008/Mar 26
(c) 2008 Christian Science Monitor

File 725:(Cleveland)Plain Dealer Aug 1991-2008/Mar 27
(c) 2008 The Plain Dealer

File 735:St. Petersburg Times 1989- 2008/Mar 27
(c) 2008 St. Petersburg Times

File 477:Irish Times 1999-2008/Mar 28
(c) 2008 Irish Times

File 710:Times/Sun.Times(London) Jun 1988-2008/Mar 27
(c) 2008 Times Newspapers

File 711:Independent(London) Sep 1988-2006/Dec 12
(c) 2006 Newspaper Publ. PLC

*File 711: Use File 757 for full current day's news of the Independent, as well as full coverage of many additional European news sources.

File 756:Daily/Sunday Telegraph 2000-2008/Mar 27
(c) 2008 Telegraph Group

File 757:Mirror Publications/Independent Newspapers 2000-2008/Mar 28
(c) 2008

File 625:American Banker Publications 1981-2008/Mar 27
(c) 2008 American Banker

File 268:Banking Info Source 1981-2008/Mar W4
(c) 2008 ProQuest Info&Learning

File 626:Bond Buyer Full Text 1981-2008/Mar 27
(c) 2008 Bond Buyer

File 267:Finance & Banking Newsletters 2008/Mar 21
(c) 2008 Dialog

File 139:EconLit 1969-2008/Feb
(c) 2008 American Economic Association

File 144:Pascal 1973-2008/Mar W3
(c) 2008 INIST/CNRS

File 608:KR/T Bus.News. 1992-2008/Mar 28
(c)2008 Knight Ridder/Tribune Bus News

Set Items Description

? S (Guler or liu or Tang) (s) ((optimal (1w) preference (1w) policy) (5n) auction)
3894 GULER
174622 LIU
130102 TANG
1309748 OPTIMAL
786888 PREFERENCE
10320631 POLICY
1224808 AUCTION
S1 0 (GULER OR LIU OR TANG) (S) ((OPTIMAL (1W) PREFERENCE (1W)
POLICY) (5N) AUCTION)

? s (select\$3 or choos\$3 or choice or opt\$3) near5 (model or technique or type)
>>>Invalid syntax

? s (select\$3 or choos\$3 or choice or opt\$3) (5n) (model or technique or type) (25n)
auction
Processing
Processed 10 of 59 files ...
Processing
Processed 30 of 59 files ...
Processing
Completed processing all files
0 SELECT\$3

0 CHOOSS\$3
5710011 CHOICE
0 OPT\$3
10466575 MODEL
3514345 TECHNIQUE
32406663 TYPE
1224808 AUCTION

S2 252 (SELECT\$3 OR CHOOSS\$3 OR CHOICE OR OPT\$3) (5N) (MODEL OR TECHNIQUE OR TYPE) (25N) AUCTION

? s (predict\$3 or calculat\$3 or estimat\$3 or determin\$3) (5n) ((customized or optimal or individualized or best or topmost or (highest near1 rank\$3)) (5n) (scheme or policy or option))

0 PREDICT\$3
0 CALCULAT\$3
0 ESTIMAT\$3
0 DETERMIN\$3
1093523 CUSTOMIZED
1309748 OPTIMAL
105385 INDIVIDUALIZED
19490292 BEST
12805 TOPMOST
0 HIGHEST NEAR1 RANK\$3
3176249 SCHEME
10320631 POLICY
4411898 OPTION

S3 0 (PREDICT\$3 OR CALCULAT\$3 OR ESTIMAT\$3 OR DETERMIN\$3)
(5N)
((CUSTOMIZED OR OPTIMAL OR INDIVIDUALIZED OR BEST OR
TOPMOST OR (HIGHEST NEAR1 RANK\$3)) (5N) (SCHEME OR
POLICY
OR OPTION))

? s (predict\$3 or calculat\$3 or estimat\$3 or determin\$3) (5n) (bidding near5 (behavior or trend or pattern or outcome))

0 PREDICT\$3
0 CALCULAT\$3
0 ESTIMAT\$3
0 DETERMIN\$3
0 BIDDING NEAR5 (BEHAVIOR
3893969 TREND
2049636 PATTERN
0 OUTCOME)

S4 0 (PREDICT\$3 OR CALCULAT\$3 OR ESTIMAT\$3 OR DETERMIN\$3)
(5N)
(BIDDING NEAR5 (BEHAVIOR OR TREND OR PATTERN OR
OUTCOME))

? s (predict\$3 or calculat\$3 or estimat\$3 or determin\$3) (5n) (bidding (5n) (behavior or trend or pattern or outcome))

0 PREDICT\$3

0 CALCULAT\$3

0 ESTIMAT\$3

0 DETERMIN\$3

917010 BIDDING

3189057 BEHAVIOR

3893969 TREND

2049636 PATTERN

1982624 OUTCOME

S5 0 (PREDICT\$3 OR CALCULAT\$3 OR ESTIMAT\$3 OR DETERMIN\$3)

(5N)

(BIDDING (5N) (BEHAVIOR OR TREND OR PATTERN OR OUTCOME))

? s (predict\$3 or calculat\$3 or estimat\$3 or determin\$3) (5n) ((customized or optimal or individualized or best or topmost or (highest (1n) rank\$3)) (5n) (scheme or policy or option))

0 PREDICT\$3

0 CALCULAT\$3

0 ESTIMAT\$3

0 DETERMIN\$3

1093523 CUSTOMIZED

1309748 OPTIMAL

105385 INDIVIDUALIZED

19490292 BEST

12805 TOPMOST

5131309 HIGHEST

0 RANK\$3

0 HIGHEST(1N)RANK\$3

3176249 SCHEME

10320631 POLICY

4411898 OPTION

S6 0 (PREDICT\$3 OR CALCULAT\$3 OR ESTIMAT\$3 OR DETERMIN\$3)

(5N)

((CUSTOMIZED OR OPTIMAL OR INDIVIDUALIZED OR BEST OR TOPMOST OR (HIGHEST (1N) RANK\$3)) (5N) (SCHEME OR POLICY OR OPTION))

? s invert??? (5n) (model or formula or algotithm)

Processing

Processed 20 of 59 files ...

Completed processing all files

273657 INVERT???

10466575 MODEL

1372899 FORMULA

32 ALGOTITHM

S7 5608 INVERT??? (5N) (MODEL OR FORMULA OR ALGOTITHM)
? s s2 and s7
 252 S2
 5608 S7

S8 0 S2 AND S7

? s (predict\$3 or calculat\$3 or estimat\$3 or determin\$3) (50n) ((customized or optimal or individualized or best or topmost) (25n) (scheme or policy or option))
 0 PREDICT\$3
 0 CALCULAT\$3
 0 ESTIMAT\$3
 0 DETERMIN\$3
1093523 CUSTOMIZED
1309748 OPTIMAL
105385 INDIVIDUALIZED
19490292 BEST
 12805 TOPMOST
 3176249 SCHEME
 10320631 POLICY
 4411898 OPTION

S9 0 (PREDICT\$3 OR CALCULAT\$3 OR ESTIMAT\$3 OR DETERMIN\$3)
 (50N) ((CUSTOMIZED OR OPTIMAL OR INDIVIDUALIZED OR BEST
 OR TOPMOST) (25N) (SCHEME OR POLICY OR OPTION))

? s (predict??? or calculat??? or estimat??? or determin???) (50n) ((customized or optimal or individualized or best or topmost) (25n) (scheme or policy or option))
Processing
Processing
Processed 10 of 59 files ...
Processing
Processed 20 of 59 files ...
Processing
Processed 30 of 59 files ...
Processing
Processed 50 of 59 files ...
Processing
Completed processing all files
 6405349 PREDICT???

 4320145 CALCULAT???

 12505816 ESTIMAT???

 10487550 DETERMIN???

 1093523 CUSTOMIZED
 1309748 OPTIMAL
 105385 INDIVIDUALIZED
 19490292 BEST
 12805 TOPMOST
 3176249 SCHEME
 10320631 POLICY

4411898 OPTION

S10 41848 (PREDICT??? OR CALCULAT??? OR ESTIMAT??? OR DETERMIN???)

(5N) ((CUSTOMIZED OR OPTIMAL OR INDIVIDUALIZED OR BEST OR TOPMOST) (25N) (SCHEME OR POLICY OR OPTION))

? s predict??? or calculat??? or estimat??? or determin???) (5n) ((customized or optimal or individualized or best or topmost or (highest (1n) rank\$3)) (5n) (scheme or policy or option))

>>>Unmatched parentheses

? s (predict??? or calculat??? or estimat??? or determin???) (5n) ((customized or optimal or individualized or best or topmost or (highest (1n) rank\$3)) (5n) (scheme or policy or option))

Processing

Processing

Processed 10 of 59 files ...

Processing

Processed 20 of 59 files ...

Processing

Processed 40 of 59 files ...

Processing

Completed processing all files

6405349 PREDICT???

4320145 CALCULAT???

12505816 ESTIMAT???

10487550 DETERMIN???

1093523 CUSTOMIZED

1309748 OPTIMAL

105385 INDIVIDUALIZED

19490292 BEST

12805 TOPMOST

5131309 HIGHEST

0 RANK\$3

0 HIGHEST(1N)RANK\$3

3176249 SCHEME

10320631 POLICY

4411898 OPTION

S11 6864 (PREDICT??? OR CALCULAT??? OR ESTIMAT??? OR DETERMIN???)

(5N) ((CUSTOMIZED OR OPTIMAL OR INDIVIDUALIZED OR BEST OR

TOPMOST OR (HIGHEST (1N) RANK\$3)) (5N) (SCHEME OR POLICY OR OPTION))

? s (predict??? or calculat??? or estimat??? or determin???) (5n) (bidding (5n) (behavior or trend or pattern or outcome))

Processing

Processed 10 of 59 files ...

Processing

Processed 30 of 59 files ...

Processing

Completed processing all files

6405349 PREDICT???

4320145 CALCULAT???

12505816 ESTIMAT???

10487550 DETERMIN???

917010 BIDDING

3189057 BEHAVIOR

3893969 TREND

2049636 PATTERN

1982624 OUTCOME

S12 139 (PREDICT??? OR CALCULAT??? OR ESTIMAT??? OR
DETERMIN???)

(5N) (BIDDING (5N) (BEHAVIOR OR TREND OR PATTERN OR
OUTCOME))

? s s11 and s12

6864 S11

139 S12

S13 0 S11 AND S12

? s s2 and (s11 or s12)

252 S2

6864 S11

139 S12

S14 6 S2 AND (S11 OR S12)

? s s14 and s7

6 S14

5608 S7

S15 0 S14 AND S7

? s (s11 or s12) and s7

6864 S11

139 S12

5608 S7

S16 4 (S11 OR S12) AND S7

? t s14/3,k/1-6

14/3,K/1 (Item 1 from file: 15)

DIALOG(R)File 15:ABI/Inform(R)

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02395412 137674321

Exclusive dealing through resellers in auctions with Stochastic bidder participation

Bose, Subir; Deltas, George

Southern Economic Journal v69n1 PP: 109-127 Jul 2002

ISSN: 0038-4038 JRNL CODE: SEJ
WORD COUNT: 4574

...TEXT: intermediaries are treated symmetrically with respect to the selling mechanisms they use.⁸

Limiting the model to two consumers allows us to characterize the choice of auction format using only the three parameters defined above and the expected values of the highest...in a first-price environment since in such an environment they cannot observe the consumers' bidding behavior and thus update their estimates of the resale value of the item. However, complete analysis of the game with first
...

14/3.K/2 (Item 1 from file: 148)
DIALOG(R)File 148:Gale Group Trade & Industry DB
(c)2008 The Gale Group. All rts. reserv.

001713337 SUPPLIER NUMBER: 115635782 (USE FORMAT 7 OR 9 FOR FULL TEXT)

Bidder preferences among auction institutions.
Ivanova-Stenzel, Radosveta; Salmon, Timothy C.
Economic Inquiry, 42, 2, 223(14)
April, 2004

ISSN: 0095-2583 LANGUAGE: English RECORD TYPE: Fulltext; Abstract
WORD COUNT: 10320 LINE COUNT: 00811

... bidders possessed some form of RA preferences and this risk aversion may have influenced their choice of auction formats. Because the predominant preference was for the ascending auction and Matthews (1987) shows that bidders possessing DARA preferences will prefer the ascending auction, this would lend support to the assumption that the type of risk aversion bidders possessed satisfies DARA. We will make one further assumption and assume...

...have had, were their choices guided by the same risk attitudes they exhibited in their bidding behavior. This predicted switch-over price is computed by finding an entry price for the ascending auction that...
...choices. This argument also explains part of the reason we find that the No Wealth model works best in the auction choice setting.
(13)

Figure 3 shows a dual scatterplot of the predicted switchover prices with the No Wealth Average Opponent model as well as the observed

switch-over prices against the risk aversion parameters for each...

14/3,K/3 (Item 2 from file: 148)

DIALOG(R)File 148:Gale Group Trade & Industry DB

(c)2008 The Gale Group. All rts. reserv.

14813598 SUPPLIER NUMBER: 89818022 (USE FORMAT 7 OR 9 FOR FULL TEXT)

Exclusive dealing through resellers in auctions with stochastic bidder participation.

Bose, Subir; Deltas, George

Southern Economic Journal, 69, 1, 109(19)

July, 2002

ISSN: 0038-4038 LANGUAGE: English RECORD TYPE: Fulltext

WORD COUNT: 9698 LINE COUNT: 00780

... intermediaries are treated symmetrically with respect to the selling mechanisms they use. (8)

Limiting the model to two consumers allows us to characterize the choice of auction format using only the three parameters defined above and the expected values of the highest...second highest consumer valuation. To complete the evaluation of the seller's revenue, we must determine the bidding behavior of the intermediaries and the consumer in the case in which a single consumer, say...in a first-price environment since in such an environment they cannot observe the consumers' bidding behavior and thus update their estimates of the resale value of the item. However, complete analysis of the game with first...

14/3,K/4 (Item 3 from file: 148)

DIALOG(R)File 148:Gale Group Trade & Industry DB

(c)2008 The Gale Group. All rts. reserv.

08902715 SUPPLIER NUMBER: 18606510

Auction format matters: evidence on bidding behavior and seller revenue.

Feldman, Robert A.; Reinhart, Vincent

International Monetary Fund Staff Papers, v43, n2, p395(24)

June, 1996

ISSN: 0020-8027 LANGUAGE: English RECORD TYPE: Fulltext; Abstract
WORD COUNT: 7309 LINE COUNT: 00591

... signal, the secondary market price of gold.

Allowing some commonality in valuations implies that the choice of auction technique can influence expectations formation.

Intuitively, with all participants guessing about the same price (for where the gold will trade after the auction), a high bid signals a heightened probability of subsequent loss for that bidder. Planning on...

...light on the importance and direction of the net effect of these other factors in determining bidding behavior.

III. Summary Statistics

Some of the theoretical characterizations discussed above

14/3.K/5 (Item 1 from file: 35)

DIALOG(R)File 35:Dissertation Abs Online
(c) 2008 ProQuest Info&Learning. All rts. reserv.

01481090 ORDER NO: AADAA-I9615982

INFORMATION AND LEARNING IN MARKETS WITH SEQUENTIAL AUCTIONS

Author: JEITSCHKO, THOMAS DAVID

Degree: PH.D.

Year: 1995

Corporate Source/Institution: UNIVERSITY OF VIRGINIA (0246)

Source: VOLUME 57/01-A OF DISSERTATION ABSTRACTS INTERNATIONAL.

PAGE 385. 126 PAGES

...securities, and other commodities. In sequential auctions, each bid generates information. This is crucial in determining optimal bidding behavior. The focus of this dissertation is the effect of learning in these markets.

In the...

...the risk of losing an auction by placing higher bids. Again, there is a static auction that yields the same expected final allocation. Thus, although in the sequential auction bidders learn, this does not lead to an increase in expected payoffs.

The third chapter introduces choice. The winner can choose how much to purchase. The expected payoff of the bidder is lower than when compared to the auction without choice. An implication of this is that goods may be allocated inefficiently.

In Chapter 4 a model with a continuum of bidders' types is presented. This assumption leads to a different derivation...

14/3.K/6 (Item 1 from file: 641)

DIALOG(R)File 641:Rocky Mountain News
(c) 2008 Scripps Howard News. All rts. reserv.

12500000

NFL THIS WEEK TEAMS, THE LOWDOWN, NUMBERS GAME, TIPPING THE SCALES

Rocky Mountain News (RM) - FRIDAY, November 12, 2004

By: Richard Lord, Rocky Mountain News

Edition: Final Section: Football Weekend Page: 9F

Word Count: 1,370

TEXT:

... by Jake Plummer - that doesn't bode well with Peyton Manning in waiting - and David Carr and the offense suffered through a tough day.

Indy's "D" remains suspect, so look for Carr to rebound. 73 pass completions combined for the Colts (38) and Texans (35)

of 20 or more yards, ranking them 1-2 in the league. * Houston's offense is good, Indy's offense is great. The Colts' superior run-pass balance gives them a decided edge, especially at home. Baltimore (5-3) at N.Y. Jets (6-2) 11 a.m.

Sunday * Bad timing for Quincy Carter - he makes his first Jets start...

? t s16/3,k/1-4

16/3,K/1 (Item 1 from file: 15)

DIALOG(R)File 15:ABI/Inform(R)

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03254885 1284929961

ROBUSTLY HEDGING VARIABLE ANNUITIES WITH GUARANTEES

UNDER JUMP AND

VOLATILITY RISKS

Coleman, T F; Kim, Y; Li, Y; Patron, M

Journal of Risk & Insurance v74n2 PP: 347 Jun 2007

ISSN: 0022-4367 JRNL CODE: JRI

WORD COUNT: 10164

...TEXT: typically not optimal when evaluated under the real world price dynamics; the more difficult the option is to hedge, the less optimal will be the hedging strategy determined under a risk adjusted measure.

When standard options are used as hedging instruments, it is...of market implied volatilities is necessary. Following market practice, implied volatility here is defined by inverting the BlackScholes formula from an option price.

Implied volatilities have been observed to display a curvature across moneyness...

16/3.K/2 (Item 1 from file: 148)
DIALOG(R)File 148:Gale Group Trade & Industry DB
(c)2008 The Gale Group. All rts. reserv.

0022295541 SUPPLIER NUMBER: 164636749 (USE FORMAT 7 OR 9 FOR FULL

TEXT)

Robustly hedging variable annuities with guarantees under jump and volatility risks.

Coleman, T.F.; Kim, Y.; Li, Y.; Patron, M.

Journal of Risk and Insurance, 74, 2, 347(30)

June, 2007

ISSN: 0022-4367 LANGUAGE: English RECORD TYPE: Fulltext

WORD COUNT: 12754 LINE COUNT: 01233

... typically not optimal when evaluated under the real world price dynamics; the more difficult the option is to hedge, the less optimal will be the hedging strategy determined under a risk adjusted measure.

When standard options are used as hedging instruments, it is...of market implied volatilities is necessary. Following market practice, implied volatility here is defined by inverting the BlackScholes formula from an option price.

Implied volatilities have been observed to display a curvature across moneyness...

16/3.K/3 (Item 2 from file: 148)
DIALOG(R)File 148:Gale Group Trade & Industry DB
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10699865 SUPPLIER NUMBER: 53410848 (USE FORMAT 7 OR 9 FOR FULL TEXT)

Implied volatility functions: empirical tests.

Dumas, Bernard; Fleming, Jeff; Whaley, Robert E.

Journal of Finance, 53, 6, 2059(4)

Dec, 1998

ISSN: 0022-1082 LANGUAGE: English RECORD TYPE: Fulltext; Abstract

WORD COUNT: 13686 LINE COUNT: 01099

TEXT:

...critically on expected future volatility, the volatility expectation of market participants can be recovered by inverting the option valuation formula.

... a Taylor series approximation in S and t. Once we specify the function, we can estimate its parameters by obtaining the best

fit of the option values under deterministic volatility with the observed option prices. This deterministic volatility function (DVF) approach...

16/3.K/4 (Item 3 from file: 148)

DIALOG(R)File 148:Gale Group Trade & Industry DB

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08814612 SUPPLIER NUMBER: 17102305 (USE FORMAT 7 OR 9 FOR FULL TEXT)

Predicting volatility in the foreign exchange market.

Jorion, Philippe

Journal of Finance, v50, n2, p507(22)

June, 1995

ISSN: 0022-1082 LANGUAGE: English RECORD TYPE: Fulltext; Abstract

WORD COUNT: 8298 LINE COUNT: 00671

TEXT:

It is widely believed that the volatility implied in option prices is the market's best estimate of future volatility.

After all, if it were not, one could devise a trading strategy...

... for the underlying asset. Apparently, there is some inconsistency in recovering an implied volatility from inverting the BS model , and then proceeding to study the stochastic behavior of volatility. In theory, one would want to invert an option pricing model consistent with stochastic volatility. However, no previously published article has done this, for three reasons...rate, taken as the Eurodollar rate, and (σ) the volatility. For a given option price, inverting the pricing model yields an implied standard deviation. Because Beckers (1981) shows that using only at-the-money...or if underlying asset prices do not follow a diffusion process.

We use implied volatilities inverted from the BS model for short-term at-the-money options on the DM, JY, and SF. Previous work...

? s16 and auction

4 S16

1224808 AUCTION

S17 0 S16 AND AUCTION